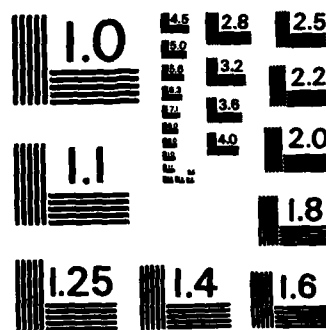


AD-A160 347 MULTIVARIABLE PROBLEMS OF STATISTICS AND PROBLEM THEORY 1/1
(U) COLORADO STATE UNIV FORT COLLINS DEPT OF STATISTICS
J SRIVASTAVA 23 MAY 85 03-2516 AFOSR-TR-85-0771
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ITATION PAGE

1a. REPORT SECURITY CLASSIFICATION UNCLASSIFIED		1b. RESTRICTIVE MARKINGS n/a	
2a. SECURITY CLASSIFICATION AUTHORITY n/a		3. DISTRIBUTION/AVAILABILITY OF REPORT Approved for public release; distribution unlimited.	
2b. DECLASSIFICATION/DOWNGRADING SCHEDULE n/a		5. MONITORING ORGANIZATION AFOSR-TR-85-0771	
4. PERFORMING ORGANIZATION REPORT NUMBER(S) 03-2516		7a. NAME OF MONITORING ORGANIZATION Air Force Office of Scientific Research	
6a. NAME OF PERFORMING ORGANIZATION Colorado State University		7b. ADDRESS (City, State and ZIP Code) Directorate of Mathematical & Information Sciences, Bolling AFB DC 20332-6448	
6b. ADDRESS (City, State and ZIP Code) Office of Sponsored Research Fort Collins, Colorado 80523		7c. ADDRESS (City, State and ZIP Code) Bolling AFB DC 20332-6448	
8a. NAME OF FUNDING/SPONSORING ORGANIZATION AFOSR		8b. OFFICE SYMBOL (If applicable) NM	
9. PROCUREMENT INSTRUMENT IDENTIFICATION NUMBER AFOSR - 83 - 0080		10. SOURCE OF FUNDING NOS.	
		PROGRAM ELEMENT NO. 61102F	PROJECT NO. 2304
		TASK NO. a/5	WORK UNIT NO.
11. TITLE (Include Security Classification) Multivariable Problems of Statistics and Problem Theory			
12. PERSONAL AUTHOR(S) Professor Jaya Srivastava			
13a. TYPE OF REPORT Annual		13b. TIME COVERED FROM 4/84 TO 4/85	
14. DATE OF REPORT (Yr., Mo., Day) 1985-05-23		15. PAGE COUNT 3	
16. SUPPLEMENTARY NOTATION			
17. COSATI CODES		18. SUBJECT TERMS (Continue on reverse if necessary and identify by block number)	
FIELD	GROUP	SUB. GR.	
		Statistical Design Criteria; Ideal Theory; Nested Multidimensional Block Design; Search Decision Rules; Cyclotomic fields; Probability of Correct Search.	
19. ABSTRACT (Continue on reverse if necessary and identify by block number)			
<p>During 1984-85 two papers were published, two were submitted and three are in process. Work in Reliability, Multivariate Analysis and Information Theory continued.</p> <p><i>Keywords:</i></p> <p>DTIC FILE COPY</p> <p>DTIC ELECTRONIC OCT 15 1985</p>			
20. DISTRIBUTION/AVAILABILITY OF ABSTRACT UNCLASSIFIED/UNLIMITED <input checked="" type="checkbox"/> SAME AS RPT. <input type="checkbox"/> DTIC USERS <input type="checkbox"/>		21. ABSTRACT SECURITY CLASSIFICATION UNCLASSIFIED	
22a. NAME OF RESPONSIBLE INDIVIDUAL Dr. Brian W. Woodruff		22b. TELEPHONE NUMBER (Include Area Code) (202) 767-5026	
		22c. OFFICE SYMBOL NM	

Multivariable Problems of
Statistics and Problem Theory

Department of Statistics

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Report on the Air Force Grant # 830080

for the period of one year ending on April 14, 1985.

This year has been one of the most fruitful years in the career of Professor J.N. Srivastava, the Principal Investigator. (This is so, in spite of the fact that the period from June - Oct., 1985 saw terrifying and unpredictable ups and downs in Srivastava's health, which at that time looked more like a heart problem, but was later found to be more related to complications in the digestion process, and is now essentially under control).

During the first $1\frac{1}{2}$ months, research was continued in the field of Reliability. The results were presented in the International Symposium on Reliability and Quality Control, held in Columbia, Missouri, June 4-8, 1985, where Professor Srivastava was an Invited Speaker. This work was mostly concerned with block-treatment type of comparative experiment on the hazard rate, the basic distribution being exponential.

In mid June 1984, the heart problem began. In spite of this, Professor Srivastava participated in the distinguished Workshop on Efficient Data Collection (sponsored by certain Federal Agencies) at U.C., Berkeley, for one week, during which she also gave a talk as an Invited Speaker. Her topic was Optimal Design theory. The work presented included the new developments made by her during 1983-84 on symmetrical factorial designs of the parallel flats type, when S (the number of levels of a factor) is not a prime number, but a power of a prime number. This leads one into algebra and ring theory. (As of May 1985, some more

work needs to be done on this topic, before the paper should be written.) The area is probably the most advanced in all of (Discrete) Design Theory in existence at this time. (Its usefulness can not be exaggerated: the use of optimal designs would result in savings of billions of dollars in scientific research.)

Because of her health, Srivastava did not participate in any further conferences. However, in August 1985, she wrote a paper on Structural Richness of designs. This is a new concept, which would give more flexibility to the experimenter in the analysis of his results, if the model originally assumed is found to be faulty (a situation which does occur in most experiments).

In September 1984, Srivastava began looking into the field of Sampling, and since October 1984, important discoveries by her began. Two papers have been written. There is material for writing several more papers. Each of these papers is potentially a breaker of new ground, and would start an important subfield of Sampling.

One of these papers makes a great advance in the interface of Experimental Design and Sampling. If the sample size n is fixed, it is shown that a 4-design can do the job about as well as Simple Random Sampling without Replacement (SRSWOR), in the sense that all the sample moments (up to order four) will be the same under the two cases. But, this gives the 4-design a distinct advantage over SRSWOR (which can also be looked upon, in a sense, as a 4-design), namely, that we can thereby restrict (usually, severely) the sample space, thus gaining in cost and efficiency in multiple ways.

The other paper should turn out to be one of the most important papers in the field of Sampling. Basically, it introduces a very large

Chief, 1985

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class of estimators in the field of finite population sampling. It generalises the largest known classes of estimators in three different directions. It also provides expressions for the variance of the estimators. Furthermore, a class of estimators of the variance (of the above estimators) are also given. The paper opens up many many fields.

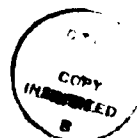
During the year under consideration, work in reliability, multivariate analysis, and information theory, was continued sporadically. Many basic approaches in problems of experimental design in the reliability field were specially considered with a view to found and develop a new subject, namely, the Design of Experiments for Reliability Assessment. (Whatever work is already available in this field is rather elementary relative to the needs.) Consideration was given to multivariate exponential and Weibull distributions.

During the year under consideration, the following two papers were published:

- (1) (with A. Wijetunga) D-optimal cyclic 2-dimensional block designs, Trab. Estad. Invest. Oper., Vol. 34, 1983 (published in 1985).
- (2) Structural Richness: an important requirement for a statistical experimental design, Jour. Ind. Soc. Agr. Stats., IASRI Silver Jubilee Souvenir Volume.

Also, the following two papers were submitted, and are scheduled to appear:

- (3) (with F. Saleh) On the need of t-designs in finite population sampling; to appear in Utilitas Mathematicas
- (4) On a general theory of sampling using experimental design concepts, I: Estimation; to appear in the Bulletin of International Statistical Institute, Amsterdam Session, 1985.



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